



## DEPARTMENT OF THE TREASURY

### Government Securities: Call for Large Position Reports

**AGENCY:** Office of the Assistant Secretary for Financial Markets, Treasury.

**ACTION:** Notice of Call for Large Position Reports.

**SUMMARY:** The U.S. Department of the Treasury (Treasury) called for the submission of Large Position Reports by entities whose positions in the 1-1/2% Treasury Note of February 2024 equaled or exceeded \$5.2 billion as of Thursday, March 24, 2022, or Friday, April 1, 2022.

**DATES:** Reports must be received by 5:00 P.M. Eastern Time on Monday, July 18, 2022.

**ADDRESSES:** Reports may be submitted using Treasury's webform (available at <https://www.treasurydirect.gov/instit/statreg/gsareg/LPR-form.htm>). Reports may also be faxed to Treasury at (202) 504-3788 if a reporting entity has difficulty using the webform.

**FOR FURTHER INFORMATION CONTACT:** Lori Santamorena, Kurt Eidemiller, John Garrison, or Kevin Hawkins; Government Securities Regulations Staff, Department of the Treasury, at 202-504-3632.

**SUPPLEMENTARY INFORMATION:** In a public announcement issued on July 12, 2022, and in this *Federal Register* notice, Treasury called for Large Position Reports from entities whose positions in the 1-1/2% Treasury Note of February 2024 equaled or exceeded \$5.2 billion as of Thursday, March 24, 2022, or Friday, April 1, 2022. Entities must submit separate reports for each reporting date on which their positions equaled or exceeded the \$5.2 billion reporting threshold. Entities with positions in this Treasury Note below the reporting threshold are not required to submit Large Position Reports.

This call for Large Position Reports is pursuant to Treasury's large position reporting rules under the Government Securities Act regulations (17 CFR Part 420), promulgated pursuant to 15 U.S.C. 78o-5(f). Reports must be received by Treasury

before 5:00 P.M. Eastern Time on Monday, July 18, 2022, and must include the required positions and administrative information. Reports may be submitted using Treasury's webform (available at <https://www.treasurydirect.gov/instit/statreg/gsareg/LPR-form.htm>). Reports may also be faxed to Treasury at (202) 504-3788 if a reporting entity has difficulty using the webform.

The 1-1/2% Treasury Note of February 2024, Series AY-2024, have a CUSIP number of 91282CEA5, a STRIPS principal component CUSIP number of 912821HK4, and a maturity date of February 29, 2024.

The public announcement, a copy of a sample Large Position Report which appears in Appendix B of the rules at 17 CFR Part 420, supplementary formula guidance, and a series of training modules are available at <https://www.treasurydirect.gov/instit/statreg/gsareg/lpr-reports.htm>.

Non-media questions about Treasury's large position reporting rules and the submission of Large Position Reports should be directed to Treasury's Government Securities Regulations Staff at (202) 504-3632 or [govsecreg@fiscal.treasury.gov](mailto:govsecreg@fiscal.treasury.gov).

The collection of large position information has been approved by the Office of Management and Budget pursuant to the Paperwork Reduction Act under OMB Control Number 1530-0064.

Joshua Frost,

Assistant Secretary for Financial Markets.

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